

Search Report from Ginger R. DeMille

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File 239:Mathsci 1940-2004/Jun

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Set	Items	Description
S1	10216	VOLATILITY? OR RISKINESS? OR RISK?
S2	1345	CONTRACT? ?
S3	71	TRADING(2N) (PERIOD? ? OR TIME OR TIMES OR DATE OR DATES OR WEEK OR WEEKS OR MONTH OR MONTHS OR DAY OR DAYS)
S4	96	(HIGH OR TOP OR HIGHEST OR MAXIMUM OR UTMOST OR HIGHER) (1W- )PRICE?
S5	90	(LOW OR BOTTOM OR LOWEST OR MINIMUM OR LOWER) (1W)PRICE?
S6	91	SETTLEMENT?
S7	0	S1 AND S2 AND S3 AND S4 AND S5
S8	0	S1 AND S2 AND S3
S9	1	S1 AND S2 AND (S3:S6)
S10	6	VOLATILITY(1N) (EQUATION?? OR FORMULA?? OR MATHEMATICAL OR - EXPRESSION?? OR ALGORITHM?)
S11	39	S1(6N)S2
S12	45	S10 OR S11
S13	31	S12 NOT PY>2000
S14	31	RD (unique items)
S15	0	S11 AND SETTLEMENT
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? tl6/7/all

16/7/1

DIALOG(R)File 239:Mathsci

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02408831 MR 93m#62214

Risk exchange . **II. Optimal reinsurance** contracts .

Taylor, Greg

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1992,, no. 1, 40--59. ISSN: 0346-1238

Language: English Summary Language: English

Document Type: Journal

Journal Announcement: 9304

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (8 lines)

The author continues work begun in Part I [Scand. Actuar. J. 1992, no. 1, 15--39]. In this part he extends his unifying approach of risk exchange concepts to practical methodology and reinsurance. In addition, he introduces local concepts (based on individual claims) to parallel his previously defined global concepts (based on aggregate claims). A thorough study is made of global and local reinsurance forms; their use is compared to reinsurance types encountered in practice.

Reviewer: Teugels, Jozef L. (Heverlee)

Review Type: Signed review

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? t17/3,k/all

17/3,K/1

DIALOG(R)File 239:Mathsci

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02548434 MR 96b#62160

**Splitting risk and premium calculation.**

Hurlimann, Werner

Schweiz. Verein. Versicherungsmath. Mitt.

Schweizerische Vereinigung der Versicherungsmathematiker. Mitteilungen, 1994,, no. 2, 167--197. ISSN: 1022-5617

Language: English Summary Language: English, French, German

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (34 lines)

Reviewer: Summary

...measured by the variance, the maximum variance premium reduction is attained for a linear risk- **exchange** , in which the mean-level of the retained risk can be chosen and half of...

...standard deviation premium reduction can be achieved. Status quo is reached with a linear risk- **exchange** . Then the design of a premium calculation principle, which is additive for independent risks and...

...special case in which a splitting component belongs to a well-defined class of feasible **reinsurance contracts** with a fixed maximum deductible. Such a **contract** induces an experience rated insurance **contract** , which offers a perfectly hedged bonus. This immunization property and the CAPM relationships lead to...

...fair premium and mean risk premium are introduced. In the special case of stop-loss **reinsurance** and non-negative risks, the limiting CAPM-based fair premium as the bonus goes to...

...interpretation. Finally interesting distribution-free and rather robust results are obtained if the CAPM-based **reinsurance** premium is replaced by a safe diatomic estimate.' ' ...

17/3,K/2

DIALOG(R)File 239:Mathsci

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02516594 MR 95h#90034

**Equilibria in a mixed financial-reinsurance market with constrained trading possibilities.**

De Waegenaere, Anja (Department of Econometrics, Katholieke Universiteit Brabant (Tilburg University), 5000 LE Tilburg, The Netherlands)

Corporate Source Codes: NL-TILB-EN

Insurance Math. Econom.

Insurance: Mathematics & Economics, 1994, 14, no. 3, 205--218.

ISSN: 0167-6687 CODEN: IMECDX

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (21 lines)

Reviewer: Summary

Summary: ``In this paper we consider a model for redistribution of risk by means of **reinsurance contracts** as well as financial assets. There is

an important difference between the **trade** on financial markets and the **trade** on **reinsurance** markets. The **trade** of **reinsurance contracts** is constrained in the sense that agents can only buy **reinsurance contracts** for those risks that they insured initially. Such a constraint does not apply for financial...

...are adapted to the situation where financial markets are included in the model, where the **trade** of **reinsurance** is constrained and where markets are potentially incomplete. We use 'general equilibrium theory for incomplete financial markets' to prove that equilibria exist on such a mixed financial- **reinsurance** market. We show that the existence of constraints on the **reinsurance** portfolios that can be traded can have an important influence on the structure of the...

**17/3,K/3**

DIALOG(R)File 239:Mathsci

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02496763 MR 95d#62156

**Premiums in a dynamic model of a reinsurance market.**

Aase, Knut K. (Department of Mathematics, Norwegian School of Economics and Business Administration, 5035 Bergen-Sandviken, Norway)

Corporate Source Codes: N-NSBA

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1993,, no. 2, 134--160. ISSN:

0346-1238

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (22 lines)

Reviewer: Summary

...premium functionals in general. Market preferences are derived under a necessary condition for a general **exchange** equilibrium. Information constraints are found under which premiums of risks are determined. It is demonstrated how general **reinsurance** treaties can be uniquely split into proportional **contracts** and nonproportional ones.

Several applications to reinsurance markets are given, and the results are compared...

**17/3,K/4**

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02408831 MR 93m#62214

**Risk exchange . II. Optimal reinsurance contracts .**

Taylor, Greg

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1992,, no. 1, 40--59. ISSN: 0346-1238

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (8 lines)

Reviewer: Teugels, Jozef L. (Heverlee)

**Risk exchange . II. Optimal reinsurance contracts .**

**17/3,K/5**

DIALOG(R)File 239:Mathsci

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02079823 MR 89e#62136

**Premium valuation in international insurance.**

Jacque, Laurent L. (The Wharton School, Philadelphia, Pennsylvania, 19104)

Tapiero, Charles S. (School of Business Administration, Hebrew University, Jerusalem, Israel)

Corporate Source Codes: 1-PAWH; IL-HEBR-B

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1987,, no. 1-2, 50--61. ISSN: 0346-1238 CODEN: SAJODI

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (14 lines)

Reviewer: Wolfsdorf, Kurt (Berlin)

This article develops a premium valuation formula for international insurance and **reinsurance contracts**. Specifically, the expected utility equivalence framework is reformulated in a dynamic mode to account for the stochastic nature of **exchange** rates movements which allows for the joint factoring of insurance and **exchange** risk into the premium valuation process. Assuming a compound Poisson claim process and lognormally distributed **exchange** rates, actuarially fair premia are derived for international insurance, proportional and excess loss **reinsurance contracts**.

After discussing a model for "international insurance processes" assuming a compound Poisson claim process and...

17/3,K/6

DIALOG(R)File 239:Mathsci

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01628053 MR 81g#62169

**An introduction to mathematical risk theory.**

With a foreword by James C. Hickman.

Gerber, Hans U.

Contributors: Hickman, James C.

Publ: University of Pennsylvania, Wharton School, S.S. Huebner Foundation for Insurance Education, Philadelphia, Pa.; Distributed by Richard D. Irwin, Inc., Homewood, Ill.,

1979, xv+164 pp. ISBN: 0-918930-08-1

Series: S.S. Heubner Foundation Monograph Series, 8.

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (18 lines)

Reviewer: Goovaerts, M. J. (Louvain)

...risk theory: the distribution of aggregate claims in one year, principles of premium calculation, risk **exchange** and **reinsurance**, credibility and experience rating, ruin theory. As an application of martingale theory the author deals...

...as optimal dividends, the time of ruin under a barrier strategy, when to offer a **contract**, when to fire an agent.

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